

### **REMARKS**

The Notice of Allowance dated May 21, 2009 has been received and carefully reviewed. Pursuant to 37 CFR 1.312, claims 28-31 and 40 are amended. New claims 45-50 are added. Support for new claims may be found, inter alia, at pages 6 through 7 of Applicants' specification. No new matter is added by this Amendment.

### **Allowable Subject Matter**

Applicants appreciate the courtesy extended Applicants' representative during the interview with Examiners Borlinghaus and Kalinowski on April 21, 2009, and during further correspondence with Applicants' representative in the interests of furthering this application towards allowance. Applicants note that the December 11, 2008, Office Action was withdrawn by the Office. As indicated in the Interview Summary and Notice of Allowance, Applicants' disclosure contains subject matter patentable over the prior art, as recited, for example, in claims 28-33, 39, and 40.

Applicants further appreciate the Examiner's Amendments to claim 28 presented in the Notice of Allowance.

### **Claim Amendments**

Claims 29 and 30 have been amended to address formalities only. These amendments do not alter the scope of the allowed claims and therefore do not require any additional search or consideration.

Claims 31 and 40 have been amended to conform to the antecedent basis set forth in the Examiner's amended claim 28. These amendments do not alter the scope

of the allowed claims and therefore do not require any additional search or consideration.

### **New Claims**

Support for the subject matter recited in claims 45 through 49 may be found, inter alia, at pages 6 through 7 of Applicants' specification. Furthermore, these claims are dependent on allowable claim 28 and incorporate all of the limitations recited therein. Accordingly, claims 45 through 49 are allowable at least because of their dependency on claim 28, in addition to the novel features they recite individually.

Claim 50 recites subject matter commensurate in scope with that recited in allowable claim 28. For example, claim 50 recites steps for:

determining the relative share volume percentages historically traded in the security for each time bin based upon the average historical share volumes for each bin, [and]  
multiplying, via said computer system, the number of shares requested by the relative share percentages historically traded in the security for each time bin to determine the number of shares to be allocated within each time bin during the specified trade period.

These features have already been examined and identified as points of novelty in the Notice of Allowance. Thus, claim 50 is allowable and does not require additional search or consideration.

In the event that this paper is not timely filled, Applicants respectfully petition for an appropriate extension of time. Any fees for such an extension together with any additional fees may be charged to Counsel's Deposit Account No. 02-2135.

Respectfully submitted,

Date: July 20, 2009

By: /Brian A. Tollefson/

Brian A. Tollefson  
Registration No. 46,338  
*Attorney for the Applicants*  
Rothwell, Figg, Ernst & Manbeck PC  
1425 K Street, N.W., Suite 800  
Washington, D.C. 20005  
(202) 783-6040